

Exhibit B

	Portfolio	Deal Name	CUSIP	Tranche	Original Face Value
1	C-BASS CBO XIV Ltd.	CBASS 2005-CB4	12489WMM3	B3	\$ 5,585,000.00
2	C-BASS CBO XIV Ltd.	CBASS 2005-CB4	12489WML5	B2	\$ 5,586,000.00
3	C-BASS CBO XIV Ltd.	CBASS 2005-CB4	12489WMK7	B1	\$ 2,000,000.00
4	C-BASS CBO XIV Ltd.	CBASS 2005-CB4	12489WMN1	B4	\$ 3,000,000.00
5	C-BASS CBO XVII Ltd.	CBASS 2005-CB8	12489WQR8	B3	\$ 3,642,000.00
6	C-BASS CBO XVII Ltd.	CBASS 2005-CB8	12489WQQ0	B2	\$ 4,053,000.00
7	C-BASS CBO XVII Ltd.	CBASS 2005-CB8	12489WQP2	B1	\$ 1,934,000.00
8	C-BASS CBO XVII Ltd.	CBASS 2006-CB3	12489WRF3	B2	\$ 4,688,000.00
9	C-BASS CBO XVII Ltd.	CBASS 2006-CB3	12489WRE6	B1	\$ 5,000,000.00
10	C-BASS CBO XVII Ltd.	CBASS 2006-CB3	12489WRB2	M4	\$ 6,000,000.00
11	C-BASS CBO XVII Ltd.	CBASS 2006-CB3	12489WRG1	B3	\$ 2,312,000.00
12	Silver Elms CDO II Limited	CWALT 2006-OA10	02146QAQ6	M5	\$ 10,000,000.00
13	Kleros Preferred Funding V PLC	CWALT 2006-OA11	02147DAF8	M1	\$ 6,000,000.00
14	Silver Elms CDO PLC	CWALT 2006-OA3	12668BB93	2A3	\$ 8,000,000.00
15	Silver Elms CDO PLC	CWALT 2006-OA6	12668BE82	1A4D	\$ 7,324,235.00
16	Phoenix Light SF Limited	CWHEL 2005-H	126685AP1	2A	\$ 100,000,000.00
17	C-BASS CBO XIV Ltd.	CWL 2005-6	126673W73	M6	\$ 6,650,000.00
18	C-BASS CBO XIV Ltd.	CWL 2005-BC1	126673YS5	B	\$ 6,875,000.00
19	C-BASS CBO XIV Ltd.	CWL 2005-BC1	126673YQ9	M7	\$ 8,250,000.00
20	C-BASS CBO XIV Ltd.	CWL 2005-BC1	126673YR7	M8	\$ 6,875,000.00
21	Phoenix Light SF Limited	CWL 2005-IM3	126670JF6	M1	\$ 14,000,000.00
22	C-BASS CBO XVII Ltd.	CWL 2006-1	126670TS7	BF	\$ 4,420,000.00
23	C-BASS CBO XVII Ltd.	CWL 2006-1	126670TQ1	MF7	\$ 304,000.00
24	C-BASS CBO XVII Ltd.	CWL 2006-1	126670TR9	MF8	\$ 1,641,000.00
25	C-BASS CBO XVII Ltd.	CWL 2006-1	126670UD8	MV8	\$ 1,012,000.00
26	C-BASS CBO XVII Ltd.	CWL 2006-1	126670UE6	BV	\$ 1,459,000.00
27	Kleros Preferred Funding V PLC	CWL 2006-14	23243LAH5	M4	\$ 12,000,000.00
28	C-BASS CBO XVII Ltd.	CWL 2006-4	126670XC7	M8	\$ 3,775,000.00
29	C-BASS CBO XVII Ltd.	CWL 2006-4	126670XD5	B	\$ 4,500,000.00
30	C-BASS CBO XVII Ltd.	CWL 2006-4	126670XB9	M7	\$ 4,100,000.00
31	Silver Elms CDO PLC	CWL 2006-4	126670WW4	M2	\$ 4,000,000.00
32	C-BASS CBO XVII Ltd.	CWL 2006-9	12666RBC3	MV7	\$ 6,206,000.00
33	C-BASS CBO XVII Ltd.	CWL 2006-9	12666RBD1	MV8	\$ 5,778,000.00
34	Silver Elms CDO II Limited	ECR 2005-1	126673VT6	M5	\$ 5,000,000.00
35	Blue Heron Funding V Ltd.	FNLC 2005-1	32113JAA3	A	\$ 5,000,000.00
36	Blue Heron Funding VI Ltd.	FNLC 2005-1	32113JAA3	A	\$ 5,000,000.00
37	Blue Heron Funding VII Ltd.	FNLC 2005-1	32113JAA3	A	\$ 5,000,000.00
38	Kleros Preferred Funding V PLC	FNLC 2005-1	32113JAJ4	M8	\$ 10,000,000.00
39	Phoenix Light SF Limited	FNLC 2005-1	32113JAG0	M6	\$ 17,000,000.00
40	Phoenix Light SF Limited	FNLC 2005-1	32113JAF2	M5	\$ 24,440,000.00
41	Phoenix Light SF Limited	FNLC 2005-1	32113JAB1	M1	\$ 9,000,000.00
42	Phoenix Light SF Limited	FNLC 2005-1	32113JAA3	A	\$ 7,000,000.00

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	Portfolio	Deal Name	CUSIP	Tranche	Original Face Value
43	Phoenix Light SF Limited	FNLC 2005-1	32113JAC9	M2	\$ 25,470,000.00
44	Phoenix Light SF Limited	FNLC 2005-1	32113JAD7	M3	\$ 5,990,000.00
45	Phoenix Light SF Limited	FNLC 2005-1	32113JAE5	M4	\$ 5,000,000.00
46	Phoenix Light SF Limited	FNLC 2005-1	32113JAH8	M7	\$ 6,110,000.00
47	C-BASS CBO XIV Ltd.	FNLC 2005-2	32113JBE4	M10	\$ 8,000,000.00
48	C-BASS CBO XIV Ltd.	FNLC 2005-2	32113JBD6	M9	\$ 8,100,000.00
49	C-BASS CBO XIV Ltd.	FNLC 2005-2	32113JBC8	M8	\$ 8,400,000.00
50	Silver Elms CDO II Limited	HELT 2007-FRE1	43710XAG3	M2	\$ 13,000,000.00
51	Kleros Preferred Funding V PLC	NHEL 2006-1	669884AJ7	M4	\$ 1,225,000.00
52	Silver Elms CDO PLC	NHEL 2006-1	669884AK4	M5	\$ 5,000,000.00
53	Kleros Preferred Funding V PLC	NHEL 2006-1	669884AK4	M5	\$ 3,000,000.00
54	C-BASS CBO XVII Ltd.	OWNIT 2006-1	69121PCU5	B3	\$ 4,612,000.00